



D. MONETARY POLICY OPERATIONS MATURITIES PROFILE: (22-AUG- 2024 TO 31-OCT- 2024)

| DATE | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | THUR | TOTAL |
|---------------|-----------|---------------|-----------|--------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|---------------|
| | 22-Aug-24 | 29-Aug-24 | 05-Sep-24 | 12-Sep-24 | 19-Sep-24 | 26-Sep-24 | 03-Oct-24 | 10-Oct-24 | 17-Oct-24 | 24-Oct-24 | 31-Oct-24 | |
| REPO | - | - | - | - | - | - | - | - | - | - | - | - |
| REV REPO | - | - | - | - | - | - | - | - | - | - | - | - |
| BOU BILL | - | 250.00 | - | 15.00 | - | - | - | - | - | - | - | 265.00 |
| TOTALS | - | 250.00 | - | 15.00 | - | - | - | - | - | - | - | 265.00 |

Total O/S BOU Bill balances held by BOU : UGX 265 BN

Total O/S Repo, Reverse Repo, BOU Bill balances held by BOU: UGX 265 BN

| (Ei) STOCK OF TREASURY SECURITIES | | | | (Eii) MONETARY POLICY MARKET OPERATIONS | | | | | | |
|---|----------------------|---------------------|---------------------|---|---------|---------|---------|---------|---------|---------|
| LAST TBILLS ISSUE DATE: 18-AUG-2024 | | | | VERTICAL REPOS, REV-REPOS , BOU BILL & SF | | | | | | |
| On-the-run O/S T-BILL STOCKs (Bns-UGX) | | | | 28/08/2024 | Column1 | Column2 | Column3 | Column4 | Column5 | Column6 |
| On-the-run O/S T-BONDSTOCKs(Bns-UGX) | | | | 28/08/2024 | SLF | 22-Jul | 110.00 | 12.250 | | 1 |
| TOTAL TBILL & TBOND STOCK- UGX | | | | | SLF | 25-Jul | 20.00 | 12.250 | | 1 |
| O/S-Outstanding | | | | | SLF | 26-Jul | 100.00 | 12.250 | | 3 |
| MATURITY | TOTAL STOCK (BN UGX) | YTM (%) AT CUT OFF* | CHANGE IN YTM (+/-) | | REPO | 26-Jul | 177.00 | 10.250 | | 6 |
| 91 | 99.43 | 9.310 | -0.538 | | SLF | 29-Jul | 120.00 | 12.250 | | 1 |
| 182 | 493.81 | 13.000 | 0.000 | | SLF | 30-Jul | 20.00 | 12.250 | | 1 |
| 364 | 6,996.92 | 13.503 | -0.250 | | SLF | 31-Jul | 220.00 | 12.250 | | 1 |
| 2YR | - | 15.249 | 1.499 | | BBILL | 02-Aug | 247.98 | 10.998 | | 27 |
| 3YR | 4,988.71 | 15.250 | -0.250 | | REPO | 03-Aug | 539.50 | 10.250 | | 6 |
| 5YR | 250.00 | 15.500 | 0.000 | | REPO | 05-Aug | 308.00 | 10.250 | | 3 |
| 10YR | 8,275.13 | 15.750 | -0.250 | | REPO | 07-Aug | 100.00 | 10.000 | | 1 |
| 15YR | 14,576.40 | 15.800 | -0.700 | | REPO | 08-Aug | 150.00 | 10.000 | | 7 |
| 20YR | 7,756.21 | 16.500 | -0.500 | | SLF | 13-Aug | 41.50 | 12.000 | | 1 |
| Cut OFF is the lowest price/ highest yield that satisfies the auction awarded amount. | | | | | SLF | 14-Aug | 36.00 | 12.000 | | 1 |
| | | | | | SLF | 16-Aug | 18.00 | 12.000 | | 3 |
| | | | | | SLF | 19-Aug | 154.00 | 12.000 | | 1 |
| | | | | | SLF | 20-Aug | 240.00 | 12.000 | | 1 |
| | | | | | SLF | 21-Aug | 260.00 | 12.000 | | 1 |
| | | | | | SLF | 22-Aug | 328.00 | 12.000 | | 1 |
| | | | | | SLF | 23-Aug | 400.50 | 12.000 | | 3 |
| | | | | | SLF | 26-Aug | 243.00 | 12.000 | | 1 |
| | | | | | SLF | 27-Aug | 185.00 | 12.000 | | 1 |

WAR-Weighted Average Rate

SF-Standing Facilities

| H. DAILY SECONDARY MARKET QUOTES (On-the-run GOVERNMENT TREASURY SECURITIES –End of Day Quotes) | | | | | | | | | | | | | | | | | | | |
|---|-----------|------|-----------|-------|-----------|-------|-----------|-------|-----------|-------|-----------|-------|-----------|-------|-----------|-------|-----------|-------|--|
| TENOR | T-BILLS | | | | | | | | | | TBONDS | | | | | | | | |
| | 91 DR | | 182 DR | | 364 DR | | 2YR YTM | | 3YR YTM | | 5YR YTM | | 10YR YTM | | 16YR YTM | | 20YR YTM | | |
| COUPON | 0.000% | | 0.000% | | 0.000% | | 13.500% | | 14.125% | | 14.250% | | 14.250% | | 15.800% | | 15.000% | | |
| MATURITY DATE | 14-Nov-24 | | 13-Feb-25 | | 14-Aug-25 | | 09-Jul-28 | | 13-Jan-28 | | 23-Aug-29 | | 22-Jun-34 | | 23-Jun-39 | | 18-Jun-43 | | |
| | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | BID/ASK | | |
| DFCU | 9.50 | 9.30 | 12.60 | 12.40 | 13.60 | 13.30 | 15.10 | 14.65 | 15.30 | 14.90 | 15.50 | 15.00 | 15.80 | 15.40 | 15.90 | 15.50 | 16.50 | 16.00 | |
| ABSA | 9.70 | 9.20 | 12.90 | 12.40 | 13.60 | 13.30 | 15.10 | 14.60 | 15.40 | 14.90 | 15.40 | 14.90 | 15.80 | 15.50 | 16.00 | 15.50 | 16.50 | 16.30 | |
| CENTENARY | 9.60 | 9.10 | 12.65 | 12.35 | 13.55 | 13.35 | 15.10 | 14.65 | 15.30 | 14.90 | 15.40 | 14.95 | 15.80 | 15.40 | 15.90 | 15.40 | 16.50 | 16.00 | |
| HFBU | 9.80 | 9.30 | 12.90 | 12.40 | 13.80 | 13.30 | 15.10 | 14.60 | 15.40 | 14.90 | 15.50 | 15.00 | 16.00 | 15.25 | 15.80 | 15.00 | 16.50 | 16.05 | |
| STANCHART | 9.60 | 9.10 | 12.80 | 12.30 | 13.70 | 13.20 | 15.15 | 14.65 | 15.30 | 14.80 | 15.45 | 14.95 | 15.85 | 15.35 | 15.95 | 15.45 | 16.55 | 16.05 | |
| STANBIC | 9.60 | 9.30 | 12.60 | 12.35 | 13.50 | 13.20 | 15.00 | 14.65 | 15.25 | 14.90 | 15.40 | 15.00 | 15.80 | 15.50 | 16.00 | 15.50 | 16.50 | 16.10 | |
| CITI | 9.70 | 9.20 | 12.80 | 12.30 | 13.60 | 13.10 | 15.15 | 14.70 | 15.30 | 14.80 | 15.50 | 15.00 | 15.90 | 15.40 | 16.00 | 15.50 | 16.60 | 16.10 | |
| EQUITY | 9.50 | 8.85 | 12.70 | 12.30 | 13.55 | 13.20 | 15.00 | 14.50 | 15.25 | 14.90 | 15.40 | 14.90 | 15.80 | 15.40 | 16.00 | 15.40 | 16.50 | 16.00 | |
| Av. Bid | 9.63 | | 12.74 | | 13.61 | | 15.09 | | 15.31 | | 15.44 | | 15.84 | | 15.94 | | 16.52 | | |
| Av. Ask | 9.17 | | 12.35 | | 13.24 | | 14.63 | | 14.88 | | 14.96 | | 15.40 | | 15.41 | | 16.08 | | |
| Sec Mkt Yield | 9.397 | | 12.547 | | 13.428 | | 14.856 | | 15.094 | | 15.203 | | 15.622 | | 15.675 | | 16.297 | | |
| BestBid | 9.50 | | 12.60 | | 13.50 | | 15.00 | | 15.25 | | 15.40 | | 15.80 | | 15.80 | | 16.50 | | |
| BestAsk | 9.30 | | 12.40 | | 13.35 | | 14.70 | | 14.90 | | 15.00 | | 15.50 | | 15.50 | | 16.30 | | |